



Fig. 1

	Customer 1	Customer 2	Customer 3	Customer 4	Customer 5	Customer 6
Customer 1		\$12M	\$4M	\$10M	\$10M	\$10M
Customer 2	\$7M		\$12M	\$11M	\$11M	\$11M
Customer 3	\$6M	0		\$14M	\$14M	\$14M
Customer 4	\$8M	\$9M	\$8M			
Customer 5	\$8M	\$9M	\$8M			
Customer 6	\$8M	\$9M	\$8M			

Fig. 2

	Customer 1	Customer 2	Customer 3	Customer 4, 5 & 6
Customer 1				
Customer 2	\$7M			
Customer 3	\$4M	0		
Customer 4, 5 & 6	\$8M	\$9M	\$8M	

Fig. 3

Markets Options Suspend Orders TEST USD/CAD FX SWAPS
 11:43 Current Spot : 1.3435 /1.3439 ALERTS Page 1/ 1
 COMPANY A

				Date	< >	MY ORDERS	< >
				CAD0N	< >	/	< >
c900M	+1.645/	+1.700	c900M	CADSN	< >	/	< >
c700M	+6.70 /	+6.90	c700M	CAD1W	< >	/	< >
c800M	+11.85 /	+12.25	c800M	CAD2W	< >	/	< >
c700M	+17.75 /	+18.13	c700M	CAD3W	< >	/	< >
c800M	+25.60 /	+26.08	c800M	CAD1M	< >	/	< >
c600M	+52.40 /	+53.40	c600M	CAD2M	< >	/	< >
c600M	+75.70 /	+76.70	c600M	CAD3M	< >	/	< >
c800M	+99.00 /	+100.00	c800M	CAD4M	< >	/	< >
c800M	+120.50 /	+122.50	c800M	CAD5M	< >	/	< >
c800M	+143.50 /	+146.00	c800M	CAD6M	< >	/	< >
c800M	+201.00 /	+205.00	c800M	CAD9M	< >	/	< >
c700M	+258.50 /	+263.50	c700M	CAD1Y	< >	/	< >
c300M	+70.080/	+71.050	c300M	CADI1	< >	/	< >
c200M	+138.020/	+139.020	c200M	CADI2	< >	/	< >

Bloomberg PowerMatch FX Hotline

New York +1-212-893-5373 London +44-20-7330-7846 Tokyo +81-3-3201-8424

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
 Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2003 Bloomberg L.P.
 6457-363-0 25-Jun-03 11:43:27



FIG. 4

Screens		TEST PowerMatch FX Setup	
CUST #	<i>COMPANY A</i>		
1) Edit Firm Profile 2) Edit Counterparty Credit Limits 3) View Counterparty Credits 4) Add New User 5) Edit Existing User 6) Edit My Term Settings			
Bloomberg PowerMatch FX Hotline New York +1-212-893-5373 London +44-20-7330-7846 Tokyo +81-3-3201-8424			
<small> Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410 Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2003 Bloomberg L.P. 6457-363-0 25-Jun-03 19:56:27 </small>			



FIG. 5

Credit Bucket Setup

Company A

Credit Bucket	From	Up to
1	ON	ON
2	> ON	2W
3	> 2W	2M
4	> 2M	6M
5	> 6M	9M
6	> 9M	1Y

Tenors in chronological order

1.	ON	10.	4M
2.	TN	11.	5M
3.	SN	12.	6M
4.	1W	13.	7M
5.	2W	14.	8M
6.	3W	15.	9M
7.	1M	16.	10M
8.	2M	17.	11M
9.	3M	18.	1Y

Please enter tenors, not numbers

Last updated

Australia 61 2 9777 8600

Brazil 5511 3048 4500

Europe 44 20 7330 7500

Germany 49 69 920410

Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2003 Bloomberg L.P.

6457-363-0 25-Jun-03 16:34:18

Bloomberg
PROFESSIONAL

FIG. 6

Exposure by Bucket - Maturity

[] in Years

From	To	Bucket Label	Benchmark Description	Bench Label
0.000000=	5.000000	0-5	02 1 2 4 02/31/04	
5.000000=	10.000000	5-10	03 1 6 2 00/11/05	
10.000000=	12.000000	10-12	04 1 2 02/11/06	
12.000000=	15.000000	10-15	05 1 4 2 03/11/08	
15.000000=	30.000000	15-30	06 1 4 2 02/11/12	
=				
=				
=				
=				
=				

97 <G0> To Return Without Saving
 98 <G0> To Cancel Changes
 99 <G0> To Restore Defaults
 <MENU> To Save and Return

FIG. 7

1<GO> to apply credit changes immediately, 2<GO> to apply the changes next day

Counterparty Credit Limit Setup						
COMPANY A						Page 1/ 29
Display Option:		Instructions for Entering Credits				
ON - ON	TN - 2M	3M - 2M	3M - 6M	7M - 9M	10M - 1Y	Maximum
ABAX BANK (MILAN)						
-	-	-	-	-	-	-
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M
ABN AMRO BANK N.V. (CHICAGO)						
100.0M	30.5M	30.0M	100.0M	100.0M	100.0M	300.0M
40.0M	30.0M	30.0M	100.0M	100.0M	100.0M	300.0M
ABN AMRO BANK TOKYO BRANCH						
100.0M	50.0M	10.0M	10.0M	70.0M	100.0M	300.0M
50.0M	50.0M	10.0M	10.0M	70.0M	100.0M	300.0M
AIG INTERNATIONAL, INC.						
-	-	-	-	-	-	-
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M
ALLIED IRISH BANKS PLC						
-	-	-	-	-	-	-
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M

WHITE - Trade enabled AMBER - Your and counterparty's permission required

RED - Counterparty's permission required GREEN - Your permission required

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
 Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2003 Bloomberg L.P.
 6457-363-1 25-Jun-03 16:03:39

Bloomberg
 PROFESSIONAL

FIG. 8

All credit amounts are expressed in USD. M for millions, Y for billions.

Available Credits / Credit Limits						
COMPANY A						Page 1/ 29
ON - ON	TN - 2M	3M - 2M	3M - 6M	7M - 9M	10M - 1Y	Maximum
Total of all counterparties						
T UNLIMITED	80.0M	40.0M	110.0M	170.0M	200.0M	UNLIMITED
R UNLIMITED	80.0M	40.0M	110.0M	170.0M	200.0M	
1) ABAX BANK (MILAN)						
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	
2) ABN AMRO BANK N.V. (CHICAGO)						
40.0M	30.0M	30.0M	100.0M	100.0M	100.0M	300.0M
40.0M	30.0M	30.0M	100.0M	100.0M	100.0M	
3) ABN AMRO BANK TOKYO BRANCH						
50.0M	50.0M	10.0M	10.0M	70.0M	100.0M	300.0M
50.0M	50.0M	10.0M	10.0M	70.0M	100.0M	
4) AIG INTERNATIONAL, INC.						
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	
5) ALLIED IRISH BANKS PLC						
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	
T Total R Remaining						

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2003 Bloomberg L.P.
6457-363-1 25-Jun-03 16:36:15



FIG. 9